

SIX Exfeed Ltd. Message No. 09/2015

Subject **Reference price correction for CONZZETA N**


To Business Coordinators Technical Coordinators

Authorised by Customer Support

Markets SIX Swiss Exchange SIX Structured Products Exchange
 SIX Liquidnet Service BX Berne Exchange

Interfaces SMF MDI IMI

Pages 1

Date 22.07.2015 Important Information 

Dear Customer

Further to spin-off of Piazza (ISIN:CH0284142913 / Symbol:PLAN) and stock split, please be advised of the following ex-post adjustment of the price for Conzzeta:

	ISIN	Symbol	Shortname	Date	Reference price (<01>R)	Comment
Original first reference price	CH0244017502	CON	CONZZETA N	26.6.2015	CHF 640.75	old, inaccurate
Adjusted first reference price	CH0244017502	CON	CONZZETA N	26.6.2015	CHF 660.75	new correct value

In order to avoid any misrepresentations of reference prices for IPOs in the future, you are kindly asked to adjust the reference price manually in each case as indicated in the table below (code 2).

➔ e.g. SMF Message : CH0244017502CHF4<01>R#660.75#T08345300#2

Reference Price Type Codes

The Reference Price Type Code provides information about the calculation of the reference price (see section 5.2.1.4) for a SIX security. Currently, the following codes are used in SMF:

Code	Meaning	Description
0	dividend adjusted price	adjusted after dividend payment for the current business day, i.e. the security is going ex-dividend
1	(currently not used)	
2	manual adjustment	manually adjusted (intended for emergencies)
3	last paid price	derived from the most recent on-order book trade (standard case)
4	mistrade adjustment	adjusted due to a mistrade reversal
5	price step adjusted price	adjusted if the price steps changed
6	Initial price	Entered manually for a new security or due to capital adjustments
7	Inside market price	Automatic adjustment if no trade occurred on the day and price is outside closing inside market
8	on-behalf reversal adjustment	adjusted due to a mistrade reversal on behalf